

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of March 31, 2015

Georgia Department of Transportation (GDOT): A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.44

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MATURITY VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Account	04/01/15	\$ 18,590,114	\$ 18,590,114	\$ 18,590,114	P-1	A-1
JPMORGAN CHASE BANK N.A.	Non-Collateralized Bank Account	04/01/15	69,606,063	69,606,063	69,606,063	P-1	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement	04/01/15	100,000,000	100,000,000	100,000,000	NR	A-1+
DEUTSCHE BANK SECURITIES INC.	Term Repurchase Agreement	04/08/15	100,000,000	100,000,000	100,000,000	NR	A-1
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	04/09/15	50,000,000	50,000,000	50,000,000	NR	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement	04/28/15	100,000,000	100,000,000	100,000,000	NR	A-1+
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement	06/03/15	25,000,000	25,000,000	25,000,000	NR	A-1+
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement	06/08/15	100,000,000	100,000,000	100,000,000	NR	A-1+
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	09/09/15	275,000,000	275,000,000	275,000,000	NR	A-1
MORGAN STANLEY & CO.	Term Repurchase Agreement	09/15/15	100,000,000	100,000,000	100,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Callable Bond	09/18/15	10,000,000	9,983,600	10,011,591	Aaa	AA+
GOLDMAN SACHS & CO.	Term Repurchase Agreement	09/21/15	100,000,000	100,000,000	100,000,000	NR	A-1
GOLDMAN SACHS & CO.	Term Repurchase Agreement	09/21/15	150,000,000	150,000,000	150,000,000	NR	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement	09/28/15	50,000,000	50,000,000	50,000,000	NR	A-1+
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,515,865	A1	A+
			\$ 1,250,696,176	\$ 1,250,679,776	\$ 1,250,723,632		

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

4/17/2015
UNAUDITED